IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application of: William R. Cruz et al.	Confirmation No.: 3320
Application No.: 10/035,250	Patent No.: 7,379,909 B1
Filing Date: January 4, 2002	Patent Date: May 27, 2008
For: SYSTEM, METHOD AND APPARATUS FOR MONITORING AND EXECUTION OF ENTRY AND EXIT ORDERS	Attorney Docket No.: 105506-4100

REQUEST FOR CERTIFICATE OF CORRECTION UNDER 37 C.F.R. § 1.322

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Sir:

Patentees hereby respectfully request the issuance of a Certificate of Correction in connection with the above-identified patent. The correction is listed on the attached Form PTO-1050. The correction requested is as follows:

At column 25, line 50, change "substantial" to -- substantially --. Support for this change appears in application claim 35.

At column 27, line 58, change "substantial" to -- substantially --. Support for this change appears in application claim 68.

The requested corrections are for errors that appear to have been made by the Office. Therefore, no fee is believed to be due for this request. Should any fees be required, however, please charge such fees to Winston & Strawn LLP Deposit Account No. 50-1814. Please issue a Certificate of Correction in due course.

Respectfully submitted,

August 21, 2008
Date

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UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION

PATENT NO. : 7,379,909 B1

APPLICATION NO. : 10/035,250

DATED: : May 27, 2008

INVENTOR(S) : Cruz et al.

It is certified that an error appears or errors appear in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

Column 25:
Line 50, change "substantial" to -- substantially --.

Column 27:
Line 58, change "substantial" to -- substantially --.

16. The method according to claim 11, wherein said given prior period is a variable length of time chosen by a user of the invention.

17. The method according to claim 11, wherein said step of testing a trading strategy further comprises the step of comparing entry orders or exit orders generated by the strategy to said data stream of market data.

18. The method according to claim 17, wherein said step of testing a trading strategy further comprises the step of alerting said user of the success or failure of said testing.

19. The method according to claim 17, wherein said step of testing a trading strategy further comprises the step of displaying the results of said testing on a chart.

20. The method according to claim 11, wherein said market conditions are comprised of historical market prices.

21. In a distributed financial computer network, a system for automating trading strategies, said system for automating trading strategies comprising:

at least one source of market data,

at least one routing device for receiving said market data and dispersing said market data as at least one data stream;

at least one device for receiving said at least one data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said device comprising:

processor means for monitoring said at least one data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy,

said at least one data stream corresponding to real time market conditions on said distributed financial computer network;

said processor means including means for applying said trading strategy to said at least one data stream of real-time market data, said trading strategy including at least one market trigger condition;

said processor means including means for, upon occurrence of one said at least one market trigger condition, automatically generating an entry order over said distributed financial computer network pursuant to said trading strategy;

said processor means including means for, upon occurrence of another said at least one market trigger condition, automatically generating an exit order over said distributed financial computer network pursuant to said trading strategy; and

queuing means for queuing the generated order on an order queue,

wherein said trading strategy is written in a substantially English language format.

22. The automating trading strategies system according to claim 21, wherein said entry order or exit order is an order selected from the group consisting of: securities orders, stock orders, option orders, index orders, commodity orders and futures orders.

23. The automating trading strategies system according to claim 21, wherein said means of automatically generating said entry order or exit order further comprises:

monitoring means for monitoring said market data over said distributed financial computer network.

24. The automating trading strategies system according to claim 21, wherein said means of automatically generating said entry order or exit order further comprises:

modifying means for modifying said trading strategy.

25. The automating trading strategies system according to claim 21, further comprising:

means for checking said order queue for multiple instances of said entry orders or exit orders.

26. The automating trading strategies system according to claim 21, further comprising:

identifying means for identifying at least one conflicting entry order or exit order in said order queue;

warning means for warning a user of said at least one conflicting entry order or exit order; and

requesting means for requesting said user to exit said at least one conflicting entry order or exit order.

27. The automating trading strategies system according to claim 21, wherein said entry order or exit order is sent over said distributed financial computer network to be filled by a securities market.

28. The automating trading strategies system according to claim 27, further comprising:

monitoring means for monitoring said entry order or exit order over said distributed financial computer network while said entry or exit order is not yet filled;

warning means for automatically generating warnings that said securities markets have not yet filled said entry order or exit order; and

warning means for automatically generating warnings that said entry order or exit order is only partially filled.

29. The automating trading strategies system according to claim 27, further comprising:

monitoring means for monitoring said trading strategy while said entry or exit order is not yet filled;

canceling means for automatically canceling said entry orders or exit orders based upon the status of said trading strategy; and

removing means for automatically removing said entry order or exit order based upon the status of said trading strategy.

30. The system according to claim 21, wherein said automating trading strategies system, further comprises a back testing system of evaluating said trading strategies on said distributed financial computer network, said back testing system comprising:

at least one source of market data,

at least one routing device for receiving said market data and dispersing said market data as at least one data stream; and

at least one device for receiving said at least one data stream of real-time market data from said distributed financial computer network of a given prior period, said at least one receiving device comprising:

a processor means for storing said at least one data stream of real-time market data from said distributed financial computer network of a given prior period, said at least one data stream corresponding to market conditions on said distributed financial computer network over said given prior period; and

a second processor means for testing a trading strategy using said data stream over said given prior period, whereby the historical success or failure of said trading strategy may be analyzed.

31. The back testing system according to claim 30, wherein said trading strategy is written in a substantially English language format.

32. The back testing system according to claim 30, wherein said trading strategy may be applied to real-time data streams and set to automatically generate entry orders and exit orders.

33. The back testing system according to claim 32, wherein said entry order or exit order is an order selected

substantially

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from the group consisting of: securities orders, stock orders, option orders, index orders, commodity orders and futures orders.

34. The back testing system according to claim **30,** wherein said distributed financial computer network is the Internet.

35. The back testing system according to claim **30,** wherein said given prior period is a variable length of time chosen by a user of the invention.

36. The back testing system according to claim **30,** wherein second processor means of testing a trading strategy further comprises:

comparing means for comparing entry orders or exit orders generated by said trading strategy to said data stream of market data.

37. The back testing system according to claim **30,** wherein second processor means of testing a trading strategy further comprises:

alerting means for alerting said user of the success or failure of said testing.

38. The back testing system according to claim **30,** wherein second processor means of testing a trading strategy further comprises:

displaying means for displaying the results of said testing on a chart.

39. The back testing system according to claim **30,** wherein said market conditions are comprised of historical market prices selected from the group consisting of: securities prices, stock prices, option prices, index prices, commodities prices and futures prices.

40. An article of manufacture comprising a computer usable medium having computer readable program code means embodied thereon for causing the automation of trading strategies, the computer readable program code means in said article of manufacture comprising:

(a) computer readable program code means for causing a computer to monitor a data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said data stream corresponding to real time market conditions on said distributed financial computer network;

(b) computer readable program code means for causing the computer to apply to said trading strategy to said data stream of real-time market data, said trading strategy including at least one market trigger condition;

(c) computer readable program code means for causing the computer, upon occurrence of one said at least one market trigger condition, to automatically generate an entry order over said distributed financial computer network pursuant to said trading strategy;

(d) computer readable program code means for causing the computer, upon occurrence of another said at least one market trigger condition, to automatically generate an exit order over said distributed financial computer network pursuant to said trading strategy; and

(e) queuing means for queuing the generated order on an order queue,

wherein said trading strategy is written in a substantial English language format.

41. The article of manufacture according to claim **40,** further comprising a computer usable medium having a m-

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puter readable program code means embodied thereon for causing the automation of back testing trading strategies, the computer readable program code means in said article of manufacture further comprising:

(a) computer readable program code means for causing a computer to store a data stream of real-time market data from said distributed financial computer network of a given prior period, said data stream corresponding to market conditions on said distributed financial computer network over said given prior period; and

(b) computer readable program code means for causing a computer to test a trading strategy using said data stream over said given prior period, whereby the historical success or failure of said trading strategy may be analyzed.

42. The article of manufacture according to claim **40,** wherein said entry order or exit order is an order selected from the group consisting of: securities orders, stock orders, option orders, index orders, commodity orders and futures orders.

43. A memory for storing data for access by an application program being executed on a data processing system connected to a distributed financial computer network, comprising:

a means for monitoring a data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said data stream corresponding to real time market conditions on said distributed financial computer network;

means for applying said trading strategy to said data stream of real-time market data, said trading strategy including at least one market trigger condition;

means for, upon occurrence of one said at least one market trigger condition, automatically generating an entry order over said distributed financial computer network pursuant to said trading strategy;

means for, upon occurrence of another said at least one market trigger condition, automatically generating an exit order over said distributed financial computer network pursuant to said trading strategy; and

queuing means for queuing the generated order on an order queue,

wherein said trading strategy is written in a substantially English language format.

44. The memory according to claim **43,** wherein said means of automating trading strategies on a distributed financial computer network further comprises the means of evaluating said trading strategies on said distributed financial computer network, said evaluating means comprising:

a means for storing a data stream of real-time market data from said distributed financial computer network of a given prior period, said data stream corresponding to market conditions on said distributed financial computer network over said given prior period; and

a means for testing a trading strategy using said data stream over said given prior period, whereby the historical success or failure of said trading strategy may be analyzed.

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substantially